LATINOS TRADING

BACKTEST REPORT

Backtest #39286 · XTZ/USD · XTZ/USD · TS-Momentum Crypto (24/7) (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-34.76%	-1.40	0.0%	-39.09%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The XTZ/USD momentum test failed catastrophically with a -34.76% return and zero winning trades. Only three trades occurred, rendering the Sharpe ratio of -1.40 statistically meaningless and the maximum drawdown of 39.09% unrepresentative of true regime behavior. The strategy likely overfitted to a specific noise pattern rather than capturing genuine trend shifts. We must expand the sample size by running a longer backtest or adjusting entry filters to validate any edge. Next, re-run the simulation with a minimum of 50 trades to ensure statistical significance before live deployment.

ADDITIONAL METRICS

CAGR	**-34.76%**
Sortino Ratio	**-0.69**
Turnover	**4.44x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$6524.13**

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